

## EXHIBIT A

### THE COMMERCIAL MARKETS INDEX

[0025] The Commercial Markets Index is a benchmark of the returns available to a momentum strategy applied to a broadly diversified, unleveraged and equal-weighted portfolio of commercial markets. Currently, the Index maintains investments in 25 of the most liquid commercial markets, including currencies, financials, and a broad range of commodities.

[0026] The Commercial Markets Index is made available as the CMI Total Return Index, the CMI Price Index and the CMI Sector Indices (Currency, Energy, Financial, Grain, Meat, Metal, and Softs). The monthly rate of return for the CMI Total Return Index equals the arithmetic average of the individual market monthly rates of return plus the risk-free rate of return (US 30 day T-bill Total Return; Source: Ibbotson). The CMI Price Index and Sector Indices do not include interest income. All indices are initialized to 1000 on December 31, 1969.

### MARKET INCLUSION

[0027] The CMI includes a broad spectrum of commercial markets, thus maximizing diversification benefits without overly concentrating in any one sector. All markets are traded on C.F.T.C.-approved U.S. exchanges.

[0028] A CMI Policy Committee meets annually to determine the markets that will be included in the CMI for the following year, in accordance with a specific set of guidelines. Committee members include senior representatives from major pension plans, banks, institutional investment managers, and pension consultants. The meetings are held in September, results are announced in October and take effect the following January.

[0029] Markets are selected for inclusion in the CMI according to the following criteria:

- Liquidity. The primary criterion for inclusion in the CMI is liquidity, that is, open interest large enough to guarantee timely execution of position changes and large enough to accommodate large amounts of capital with low market impact.
- Investability. The CMI excludes contracts that trade in excessively large lot sizes, in order to allow downward scalability of investment.
- Diversification. Markets also are chosen so as to maximize diversification benefits and avoid over-concentration in any given market or sector.

[0030] Currently, the Index is comprised of the markets described in Table 1 below. See Exhibit A1 for the full constituent history.

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EXHIBIT A1

**Contract Details for CMI Markets (2001)**

Market	Exchange	Trading Hours (EST)	Date included in the CMI	Contract Price Unit	Contract Size and Units
<b>Currencies</b>					
Australian Dollar	IMM-CME	8:20am-3:00pm	4/1987	US\$/AD	100,000 AD
British Pound	IMM-CME	8:20am-3:00pm	8/1972	US\$/BP	62,500 BP
Canadian Dollar	IMM-CME	8:20am-3:00pm	8/1972	US\$/CD	100,000 CD
Euro	IMM-CME	8:20am-3:00pm	1/2000	US\$/Euro	125,000 Euro
Japanese Yen	IMM-CME	8:20am-3:00pm	8/1972	US\$/JY	12,500,000 JY
Swiss Franc	IMM-CME	8:20am-3:00pm	8/1972	US\$/SF	125,000 SF
<b>Energy</b>					
Crude Oil-Lt Swt	NYMEX	9:45am-3:10 pm	7/1983	\$/bbl.	1,000 bbls.
Heating Oil	NYMEX	9:50am-3:10pm	2/1979	¢/gal.	42,000 gallons
Natural Gas-HH	NYMEX	10:00am-3:10pm	6/1990	\$/MMBtu	10,000 MMBtu
Unleaded Gas-NYH	NYMEX	9:50am-3:10pm	3/1985	¢/gal.	42,000 gallons
<b>Financials</b>					
US 30-yr Bond	CBOT	8:20am-3:00pm	12/1977	Points(\$1,000) & 1/32's	\$100,000 face value
US 10-yr Bond	CBOT	8:20am-3:00pm	8/1982	Points(\$1,000) & 1/32's	\$100,000 face value
US 5-yr Bond	CBOT	8:20am-3:00pm	8/1988	Points(\$1,000) & ½ of 1/32	\$100,000 face value
<b>Grains</b>					
Corn	CBOT	10:30am-2:15pm	4/1969	¢/bu.	5,000 bu.
Wheat	CBOT	10:30am-2:15pm	4/1969	¢/bu.	5,000 bu.
Soybeans	CBOT	10:30am-2:15pm	4/1969	¢/bu.	5,000 bu.
Soybean Oil	CBOT	10:30am-2:15pm	4/1969	\$/lb.	60,000 lb
Soybean Meal	CBOT	10:30am-2:15pm	4/1969	\$/ton	100 tons
<b>Metals</b>					
Copper	COMEX	8:10am-2:00pm	4/1969	¢/lb	25,000 lb.
Gold	COMEX	8:20am-2:30pm	4/1975	\$/Troy oz.	100 Troy oz.
Silver	COMEX	8:25am-2:25pm	4/1969	¢/Troy oz.	5000 Troy oz.
<b>Softs</b>					
Coffee	CSCE	9:15am-1:32pm	1/1973	¢/lb.	37,500 lbs.
Cotton	NYCE	10:30am-2:40pm	4/1969	¢/lb.	50,000 lbs.
Sugar # 11	CSCE	9:30am-1:20pm	4/1969	1/100 ¢/lb.	112,000 lbs.
<b>Meat</b>					
Live Cattle	CME	10:05am-2:00pm	4/1969	¢/lb.	40,000 lbs.
<b>Market Changes</b>					
Deutsche Mark	IMM-CME	8/1972	1/2000	Replaced by the Euro.	

EXHIBIT A2

Summary Statistics for 1970–2000

TR = total return

\* Data sources: Ibbotson, Barclay Trading Group

	CMI-TR	GSCI-TR	MLM Index-TR	MSCI EAFE-TR	S&P 500-TR	LT Govt Bonds-TR
Average Monthly Return	1.272	1.140	1.235	0.921	1.116	0.790
Min Monthly Return	-5.778	-15.635	-15.326	-18.383	-21.520	-8.410
Max Monthly Return	15.184	25.772	24.645	16.069	16.570	15.230
# Negative Return Months	100.000	156.000	105.000	129.000	142.000	151.000
% Negative Return Months	26.882	41.935	28.226	34.677	38.172	40.591
Average of Negative Monthly Returns	-1.176	-3.270	-2.019	-3.288	-3.146	-1.918
Median of Negative Monthly Return	-0.935	-2.254	-1.420	-2.303	-2.265	-1.500
# Positive Return Months	272.000	216.000	267.000	243.000	230.000	221.000
% Positive Return Months	75.556	60.000	74.167	67.500	63.889	61.389
Average of Positive Monthly Returns	2.171	4.325	2.515	3.155	3.747	2.640
Median of Positive Monthly Return	1.574	3.485	1.786	2.714	3.385	2.180
Expected Monthly Return	1.324	1.224	1.295	0.989	1.193	0.842
Semi-deviation (-)	1.067	3.081	2.129	3.172	3.052	1.657
Avg Ret/Semi-deviation	1.192	0.370	0.580	0.290	0.366	0.477
Standard Deviation	2.411	5.247	3.292	4.128	4.451	3.026
Skewness	1.496	0.645	1.388	-0.554	-0.370	0.557
Kurtosis	6.168	3.051	12.209	2.604	2.181	2.302
Average Quarterly Return	3.874	3.503	3.806	2.836	3.438	2.375
Min Quarterly Return	-5.321	-30.670	-14.818	-26.930	-29.533	-14.514
Max Quarterly Return	32.381	55.165	56.176	28.532	26.736	24.368
# Negative Return Quarters	56.000	132.000	76.000	121.000	105.000	118.000
% Negative Return Quarters	15.135	35.676	20.541	32.703	28.378	31.892
Avg. of Negative Quarters	-1.752	-6.121	-3.327	-5.546	-5.395	-3.343
Median of Negative Quarters	-1.498	-4.467	-2.229	-3.938	-3.839	-2.441
# Positive Return Quarters	314.000	238.000	294.000	249.000	265.000	252.000
% Positive Return Quarters	84.865	64.324	79.459	67.297	71.622	68.108
Avg. of Positive Quarters	4.878	8.841	5.650	6.910	6.938	5.052
Median of Positive Quarters	3.995	6.928	4.381	5.989	5.792	4.029
Expected Quarterly Return	3.874	3.503	3.806	2.836	3.438	2.375
Semi-deviation (-)	1.383	5.595	3.303	5.380	5.468	2.886
Avg Ret/Semi-deviation	2.801	0.626	1.152	0.527	0.629	0.823
Standard Deviation	4.422	9.934	6.647	7.658	7.660	5.538
Skewness	1.451	0.594	2.478	-0.448	-0.422	0.524
Kurtosis	5.437	2.950	15.635	1.183	1.514	1.513
Average Annual Return	16.621	14.635	16.870	12.627	15.009	9.798
Min Annual Return	-1.475	-39.039	-10.512	-33.257	-38.916	-17.101
Max Annual Return	72.036	106.809	123.684	52.276	61.008	54.412
# Negative Return Years	6.000	100.000	29.000	78.000	59.000	66.000
% Negative Return Years	1.662	27.701	8.033	21.607	16.343	18.283
Avg. of Negative Annual Returns	-0.835	-11.211	-2.294	-10.901	-9.728	-4.914
Median of Negative Annual Returns	-0.716	-7.741	-1.506	-8.486	-7.482	-4.093
# Positive Return Years	355.000	243.000	332.000	283.000	302.000	283.000
% Positive Return Years	98.338	67.313	91.967	78.393	83.657	78.393
Avg. of Positive Annual Returns	16.916	23.342	18.544	19.112	19.841	13.652
Median of Positive Annual Returns	13.411	19.678	13.915	17.341	18.463	11.983
Expected Annual Return	16.635	15.712	17.055	14.982	16.599	10.703
Semi-deviation (-)	0.451	9.729	2.346	8.744	7.830	3.881
Avg Ret/Semi-deviation	36.886	1.504	7.190	1.444	1.917	2.525
Standard Deviation	12.919	23.449	19.551	16.528	15.701	11.893
Skewness	1.425	0.611	3.140	-0.261	-0.206	0.733
Kurtosis	2.222	0.896	12.455	-0.039	0.216	0.917

EXHIBIT A3

**Correlations of Annual Returns**  
**1980-2000**

	CMI TR	GSCI TR	Bridge CRB Index	MLM Index	Barclay CTA Index	MSCI- EAFE TR	S&P500 TR	LT Govt Bonds TR
CMI TR	1							
GSCI TR	-0.178	1						
Bridge/CRB Index	-0.184	0.706	1					
MLM Index	-0.563	-0.235	-0.446	1				
Barclay CTA Index	-0.664	0.058	0.344	0.110	1			
MSCI-EAFE TR*	-0.086	-0.156	-0.063	-0.144	-0.034	1		
S&P500 TR	-0.158	-0.113	-0.007	-0.397	-0.037	0.506	1	
Bonds TR	-0.131	-0.114	-0.181	0.190	-0.238	0.098	0.300	1

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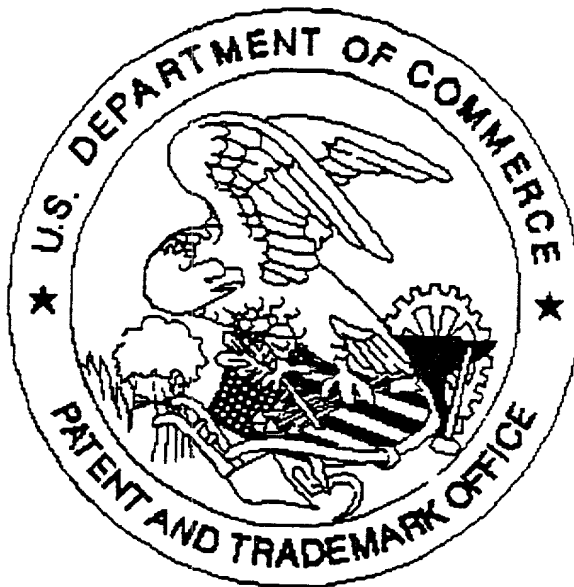
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